

Preface for the special issue *Big Data and Partial Differential Equations*

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September 21, 2017

Partial differential equations (PDEs) are expressions involving an unknown function in many independent variables and their partial derivatives up to a certain order. Since PDEs express continuous change, they have long been used to formulate a myriad of dynamical physical and biological phenomena: heat flow, optics, electrostatics and -dynamics, elasticity, fluid flow and many more. Many of these PDEs can be derived in a variational way, i.e. via minimization of an ‘energy’ functional. In this globalized and technologically advanced age, PDEs are also extensively used for modeling social situations (e.g. models for opinion formation, mathematical finance, crowd motion) and tasks in engineering (such as models for semiconductors, networks, and signal and image processing tasks).

In particular in recent years there has been increasing interest from applied analysts in applying the models and techniques from variational methods and PDEs to tackle problems in data science. This issue of the European Journal of Applied Mathematics highlights some recent developments in this young and growing area. It gives a taste of endeavours in this realm in two exemplary contributions on PDEs on graphs [1, 2] and one on probabilistic domain decomposition for numerically solving large-scale PDEs [3].

The graph framework Applied mathematics research on graphs in the context of data science starts with the observation that many kinds of discrete data can be represented as a weighted graph or network. This representation is convenient when developing data processing methods as it provides a mathematical structure that one can work with. In 2012 a paper by Andrea Bertozzi and Arjuna Flenner kicked off a boom in applied mathematics research on this topic [4]. In this paper the authors use graph versions of the Ginzburg-Landau functional for data clustering, data classification and image segmentation. Minimization of the classical continuum Ginzburg-Landau functional,

$$F(u) := \varepsilon \int_{\Omega} |\nabla u|^2 dx + \frac{1}{\varepsilon} \int_{\Omega} W(u) dx,$$

provides a model for phase separation. Here $W(u) = u^2(1 - u)^2$ is a double well potential with minima at $u = 0$ and $u = 1$, and u describes the relative presence of the two phases $\{u \approx 0\}$ and $\{u \approx 1\}$ in the domain Ω . When F is minimized under some suitable constraints on u (e.g. a mass constraint of the form $\int_{\Omega} u dx = M$) and for small values of the parameter ε , u will take values close to 0 and 1, with transitions between those values occurring in small regions of width $\mathcal{O}(\varepsilon)$.

In [4] the graph functional

$$f(u) := \sum_{i,j \in V} \omega_{ij} (u_i - u_j)^2 + \frac{1}{\varepsilon} \sum_{i \in V} W(u_i)$$

was introduced. This is a functional whose input argument u is a function on the nodes of a graph, instead of on a continuum set $\Omega \subset \mathbb{R}^n$ and which serves as a graph counterpart to F . Here V is the node set of the graph, ω_{ij} is a nonnegative weight on the edge between nodes i and j in a finite, simple, undirected graph and u_i is the value of the function u on node i . In [4] this functional was used in combination with either a

mass constraint or an additional data fidelity term of the form $\sum_{i: \text{training data}} (u_i - u_i^{\text{training}})^2$ to cluster or classify the nodes of a graph into two groups ('phases' where $u \approx 0$ and $u \approx 1$) based on the pairwise node similarity encoded in the edge weights ω_{ij} . By treating the pixels of an image as nodes in a graph, data classification can be used for image segmentation as well.

Interesting mathematical questions that could arise from such a model are:

1. Can we find graph analogues of properties of the continuum functional?
2. Is the continuum functional a limit of the graph functionals in some sense?
3. What can we say about the resulting algorithm and its usage for data analysis/image processing?
4. Are there other network problems that can be tackled by a PDE inspired approach?
5. Are there other PDE/variational systems that have interesting network analogues? And if the inspiring PDEs are related, are their graph analogues related?

Some of these questions have been considered in the state-of-the-art literature, with some highlights reported in the following.

1. Does f have similar properties to F ? In [5] the authors proved that f Γ -converges [6, 7], when $\varepsilon \rightarrow 0$, to the graph total variation functional

$$TV(u) := \frac{1}{2} \sum_{i,j \in V} \omega_{ij} |u_i - u_j|,$$

which has as domain the set of node functions u which take values in $\{0, 1\}$. This mirrors the well-known continuum result [8, 9]. Moreover, for such $\{0, 1\}$ -valued functions u , $TV(u)$ reduces to the graph cut [10] of the node partition $V_0 = \{i : u_i = 0\}$, $V_1 = \{i : u_i = 1\}$, i.e. the sum of the edge weights ω_{ij} corresponding to edges that have one node in V_0 and the other in V_1 .

2. Furthermore, when f or TV are defined on certain graphs for which a sensible continuum limit can be defined, they Γ -converge to the continuum total variation in the continuum limit, e.g. on 4-regular graphs obtained by ever finer discretisations of the flat torus [5] and on point clouds obtained by sampling ever more points from an underlying subset of \mathbb{R}^n [11, 12, 13]. In the latter context these limit results can be interpreted as consistency results that show that the discrete model defined on the samples is asymptotically consistent with a continuum model.
3. Minimization of f is in practice (approximately) achieved either by solving a gradient flow equation of Allen-Cahn type,

$$\frac{du_i}{dt} = - \sum_{j \in V} \omega_{ij} (u_i - u_j) - \frac{1}{\varepsilon} W'(u_i)$$

(plus additional terms coming from a mass constraint or fidelity term) or by a graph version of the threshold dynamics (or MBO) scheme [14]:

$$u^{k+1} = \begin{cases} 0, & \text{if } \tilde{u}(\tau) < \frac{1}{2}, \\ 1, & \text{if } \tilde{u}(\tau) \geq \frac{1}{2}, \end{cases} \quad \text{where } \tilde{u}(t) \text{ solves } \begin{cases} \frac{d\tilde{u}_i}{dt} = - \sum_{j \in V} \omega_{ij} (\tilde{u}_i - \tilde{u}_j), \\ \tilde{u}(0) = 0. \end{cases}$$

In the (spectral) graph theory literature [10, 15] $(\Delta u)_i := \sum_{j \in V} \omega_{ij} (u_i - u_j)$ is known as the unnormalised or combinatorial graph Laplacian of u . The equations above can also be formulated and solved with normalised versions of the graph Laplacian.

On a given graph, these equations can be solved quickly and accurately, for example by using a truncated spectral decomposition based on the eigenfunctions of the graph Laplacian in combination with a convex splitting scheme in the case of the graph Allen-Cahn equation [4, 16].

The construction of the underlying graph in the first place can pose a significant computational problem, especially when the number of data points (and thus nodes in the graph) is very large. Matrix completion techniques such as the Nyström extension [17, 18] and fast eigenvalue computation algorithms such as the Rayleigh-Chebyshev algorithm [19] make such computations feasible.

This graph Ginzburg-Landau method has found many applications, for example in data clustering and classification and image segmentation [4, 16, 20] and has also been extended to deal with clustering and classification into more than two classes [21, 22, 23, 24, 25]. Recent papers prove convergence of the graph Allen-Cahn algorithm (both the spectrally untruncated and truncated versions) and extend the method to non-smooth potentials and hypergraphs [26, 27].

This shows that such PDE driven techniques can provide fast approximative alternatives to combinatorial problems whose exact solution is too computationally complex.

4. Another example of such a problem is the computation of a maximum cut in graphs, i.e. to find a partition of the node set into two sets such that the sum of the edge weights corresponding to edges with one node in each set is maximal. If the graph is bipartite, this corresponds to partitioning the node set according to the bipartite structure. The exact solution of this classical problem is known to be computationally unfeasible for large graphs. Work currently in preparation introduces a fast approximate solution method for this problem using an adaptation of the graph Ginzburg-Landau functional f [28].
5. The continuum counterparts of both the graph Allen-Cahn equation and graph MBO scheme from point 3. can be viewed as approximating mean curvature flow [29, 30, 31, 32, 33]. This suggests that graph curvature and graph mean curvature flow are interesting concepts to consider as well. In [34] the authors introduced both. The graph curvature of a node set S is given by

$$\kappa_i := \begin{cases} \sum_{j \in S^c} \omega_{ij}, & \text{if } i \in S, \\ -\sum_{j \in S} \omega_{ij}, & \text{if } i \in S^c, \end{cases}$$

and the related graph mean curvature flow has a variational formulation along the lines of [35, 36, 37] which leads to a time discrete evolution of node subsets S (given an initial set S_0),

$$S_{n+1} \in \operatorname{argmin}_{\hat{S}} \mathcal{F}(\hat{S}, S_n),$$

where

$$\mathcal{F}(\hat{S}, S_n) := \sum_{i \in S, j \in S^c} \omega_{ij} + \frac{1}{\delta t} \sum_{i \in \hat{S}} d_i s d_i^n.$$

Here $\delta t > 0$ is the time step, d_i is the degree of node i and $s d_i^n$ is the signed graph distance from node i to the boundary of node set S_n . In [34] the authors started studying the very interesting question whether the graph Allen-Cahn equation, graph MBO scheme and graph mean curvature flow are as intimately connected as their continuum counterparts, but establishing such connections is still mostly an open problem.

Other current work studies a graph version of the Ohta-Kawasaki functional [38], which was originally introduced as a variational model for pattern formation in diblock copolymers [39].

The research on these novel methods has shown that new PDE-inspired graph procedures can efficiently (approximately) solve complex graph problems, while at the same time offering fertile ground for proving theoretical connections between the various graph problems (inspired by similar connections their continuum counterparts have) and between the graph problems and their continuum analogues.

Paper [1] relates to question 2. above. Its authors apply similar ideas to those in [11, 12, 13] to prove a consistency result for empirical risk minimization. If a function $u : D \rightarrow \{0, 1\}$ acts as a classifier for points that are sampled from $D \subset \mathbb{R}^n$ according to a distribution ν , its empirical risk is

$$R(u) := \int_{D \times \{0,1\}} |u(x) - y| d\nu(x, y).$$

In [1] the authors prove a consistency result for regularized empirical risk functional, which consists of empirical risk regularized by a graph total variation term. They also find different regimes for the regularization parameter associated with the total variation term which relate to the notions of overfitting and underfitting of the data.

Paper [2] is related to question 5. above. It proposes a graph version of the game p -Laplacian [40] as an interpolation between the graph (2-)Laplacian and the graph ∞ -Laplacian when $2 \leq p \leq \infty$ and as an interpolation between the graph 1-Laplacian and the graph 2-Laplacian when $1 \leq p < 2$. It proves the existence and uniqueness of game p -harmonic functions with given Dirichlet ‘boundary’ conditions on a subset of the nodes and relates the graph game p -Laplacian to a tug-of-war game. It also shows the results of numerical experiments in which the graph game p -Laplacian is used for semi-supervised segmentation, clustering and image inpainting.

Numerical solution of large-scale PDEs When developing algorithms for data-driven applications the scalability of computational methods is essential. In the context of partial differential equations domain decomposition methods are used to divide a large domain into several smaller subdomains in such a way that the solution to the equation on the full domain can be found (or approximated) via the solutions on the subdomains [41, 42, 43, 44, 45, 46]. The initial equation restricted to the subdomains defines a sequence of new local problems which are computationally cheaper to solve. A principal motivation behind this principle is the formulation of PDE solvers which can be easily parallelised. As an example, let us consider a coercive,

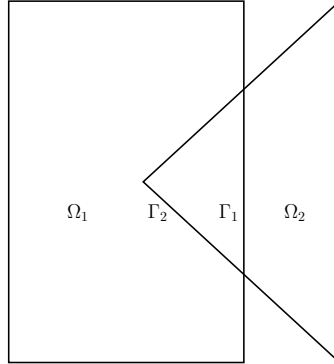


Figure 1: Overlapping domain decomposition. Example setup from [44].

elliptic and self-adjoint differential operator L and the boundary-value problem

$$Lu = f \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega,$$

for $\Omega \subset \mathbb{R}^n$, with $n > 1$ and f sufficiently nice. The basic Schwarz alternating algorithm [44] to solve this equation is, starting with an initial guess u^0 for the solution, we iterate for $k = 0, 1, \dots$, for subdomains Ω_1, Ω_2 with interfaces Γ_1, Γ_2 as in Figure 1:

$$\begin{aligned} Lu_1^{k+1} &= f, \quad \text{in } \Omega_1, \\ u_1^{k+1} &= u^k|_{\Gamma_1} \quad \text{on } \Gamma_1, \\ u_1^{k+1} &= 0 \quad \text{on } \partial\Omega_1 \setminus \Gamma_1, \end{aligned}$$

and

$$\begin{aligned} Lu_2^{k+1} &= f, \quad \text{in } \Omega_2, \\ u_2^{k+1} &= u^k|_{\Gamma_2} \quad \text{on } \Gamma_2, \\ u_2^{k+1} &= 0 \quad \text{on } \partial\Omega_2 \setminus \Gamma_2, \end{aligned}$$

and the iterate u^{k+1} on the whole domain defined by

$$u^{k+1}(x) = \begin{cases} u_2^{k+1}(x) & \text{if } x \in \Omega_2, \\ u_1^{k+1}(x) & \text{if } x \in \Omega \setminus \Omega_2. \end{cases}$$

Under certain conditions it can be shown that the iterates converge to the true solution u on Ω . Now, the idea is to distribute the solution of the two subproblems on Ω_1 and Ω_2 to two processors and compute u_1^k and u_2^k in parallel, exchanging information of the solution on the interfaces of the two subdomains between the two processors after every iteration.

In [3] the authors review a particular class of domain decomposition methods which is called probabilistic domain decomposition (PDD), pioneered by Acebron et al. in [48]. The main idea is to use a stochastic representation of the PDE (via the so-called Feynman-Kac formula), then compute the solution in a few sampled points on the interfaces between the subdomains via Monte Carlo, and then use an efficient deterministic PDE solver for the solution of the PDE on each subdomain with fixed boundary conditions coming from the previously computed Monte Carlo simulation. This probabilistic setup renders a parallelisation strategy for solving PDEs that shows very good scalability properties. Indeed, since the solutions of the PDE on the subdomains are completely independent of each other the PDD method can solve the subproblems fully in parallel and hence does not require communication between processors. Also, the choice of the PDE solver on each subdomain is flexible and so can potentially be executed very efficiently. The paper [3] also serves as an introduction to the concept of PDDs and their various usage areas in data-driven applications.

Conclusion The contributions in this issue are examples of modern research topics in partial differential equations that arise in data-driven applications. They nicely show the various facets of this topic, from PDEs as inspiration for and tools to prove consistency of graph based data processing methods to the development of efficient and scalable numerical methods for solving PDEs for large-scale and high-dimensional data. We believe we are only at the beginning of this exciting and important new area of research. The increasing number of open questions in all areas of data science will make mathematical frameworks, like the one provided by PDEs, more and more attractive. PDEs and variational methods have an important role to play in finding answers to these questions and in the development of adaptive, rigorous and efficient data processing and machine learning methods.

Acknowledgement This preface is an adaptation and extension of the “extended abstract” [49] by YvG. Moreover, CBS acknowledges support from the Leverhulme Trust project Breaking the non-convexity barrier, the EPSRC grant EP/M00483X/1, EPSRC centre EP/N014588/1, the Cantab Capital Institute for the Mathematics of Information, the CHiPS (Horizon 2020 RISE project grant), the Global Alliance project ‘Statistical and Mathematical Theory of Imaging’ and the Alan Turing Institute.

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